

Problem Sheet 13

Due Date: 29.06.2020, 12:00 UTC+2 (CEST)

Problem 1. [2 pts] Use the definition of the Riemann integral to compute $\int_{-1}^{1} x^2 dx$.

Problem 2. [2+2+2+3 pts] Compute the following integrals

$$\int_{0}^{2} |1 - x| dx, \qquad \int_{0}^{2\pi} x^{2} \cos x dx, \qquad \int_{0}^{\ln 2} \sqrt{e^{x} - 1} dx, \qquad \int_{2}^{3} \frac{1}{6^{x} + 1} dx$$

Problem 3. [2+2+2+3 pts] Compute the following integrals

$$\int_0^1 \frac{1}{\sqrt{1-x}} dx, \qquad \int_{-10}^{10} \frac{dx}{2x^2 + 9x - 5} dx, \qquad \int_0^\infty x^2 e^{-x} dx$$

Does the integral $\int_0^\infty x^p e^{-x} dx$ converge for any $p \ge 0$? Does it converge for any p < 0?

Problem 4. [2+2+3 pts] Find an antiderivative (including its domain) of

$$x^{10}lnx, \quad sin^5xcosx, \quad sin^4x$$

Problem 5. [4 pts] Compute length of the curve formed by points $x \in \mathbb{R}^2$ as follows: distance of x from the origin equals $1 + \cos\theta$, where $\theta \in [0, 2\pi]$ is the angle between the axis OX and the line linking x and the origin.

Problem 6. [3 pts] State and prove a generalisation of the Jensen inequality from $[0, 1] \subset \mathbb{R}$ (that appears in lecture notes) to any $[a, b] \subset \mathbb{R}$ with a, b finite real numbers.

Problem 7. [4 pts] Let a > b be two real numbers. Let $f : \mathbb{R} \to \mathbb{R}$ be such that: f(a) = f(b) = 0, derivative f' is continuous on [a, b], and

$$\int_{a}^{b} f^{2}(x)dx = 1$$

Prove that

$$\int_{a}^{b} xf(x)f'(x)dx = -\frac{1}{2} \quad \text{and} \quad \left(\int_{a}^{b} (f'(x))^{2}dx\right)\left(\int_{a}^{b} x^{2}f^{2}(x)dx\right) > \frac{1}{4}.$$

Problem 8. [* 5 pts] Fix a function f that is Riemann integrable on [a, b], a, b finite real numbers. Fix any $\epsilon > 0$. Prove that there exists a polynomial $g : [a, b] \to \mathbb{R}$ such that

$$\int_{a}^{b} |f(x) - g(x)|^2 dx \le \epsilon.$$